

22. Secondary Market Transactions in Government Securities (Face Value)[@]

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 24, 2010			For the Week Ended Dec. 31, 2010		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	—	—	—	—	—	—
2011-12	591	7.2402	7.5200	339	7.3371	7.7992
2012-13	618	7.3120	7.5039	267	7.3889	7.7236
2013-14	12	7.3671	7.3671	154	7.5568	7.6718
2014-15	100	7.7296	7.7391	106	7.6258	7.8617
2015-16	2,831	7.7654	7.9800	3,773	7.8055	8.1608
2016-19	8,510	7.7980	8.4619	5,908	7.6123	8.4374
2019-20	596	8.1062	8.3829	141	7.9079	8.3679
Beyond 2020	34,519	8.0651	8.4993	22,344	7.3371	8.4982
2. State Government Securities	692	7.5357	8.3993	589	7.9757	8.8609
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	314	6.2000	7.5004	480	6.4000	7.2480
(b) 15 - 91 Days	1,421	6.8804	7.1858	1,580	6.6500	7.2000
(c) 92 - 182 Days	958	7.0793	7.3384	707	7.1700	7.2200
(d) 183 - 364 Days	399	7.3000	7.3499	139	7.2501	7.3971
II. RBI* : Sales	100			248		
: Purchases	8,158			11,747 +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	51,491	6.20 (1)	7.35 (14)	55,699	4.50 (1)	7.50 (15)
2. State Govt. Securities	110	6.25 (1)	6.30 (1)	255	6.25 (1)	6.45 (3)
3. 91 Day Treasury Bills	12,281	6.25 (1)	6.40 (3)	12,765	5.25 (1)	6.60 (3)
4. 182 Day Treasury Bills	2,179	6.35 (1)	6.40 (3)	3,080	4.10 (1)	6.50 (3)
5. 364 Day Treasury Bills	2,490	6.30 (1)	6.45 (3)	3,042	4.50 (1)	6.50 (3)
IV. RBI : Repo ✕ ^	7,95,630	—	6.25	6,09,730	—	6.25
: Reverse Repo !	6,240	—	5.25	13,830	—	5.25

[@] As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

** Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than ₹ 5 crore).

✕ Represent the first leg of transactions.

^ Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

! Includes Reverse Repo auctions under Liquidity Adjustment Facility.

+ Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of ₹ NIL (face value) under Special Market Operation (SMO).

Note: Figures in brackets indicate Repo Period.